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On Complete Convergence of the Sum of a Random Number of Stable Type P Random Elements

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Abstract

Complete convergence for randomly indexed normalized sums of random elements of the form [Formula Omitted] is established. The random elements {Xn} belong to a type p stable space and are assumed to be independent, but not necessarily identically distributed. No assumptions are placed on the joint distributions of the stopping times {Tn}.

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Keywords

Complete convergence, stable type p